Hyers-Ulam Stability of Functional Equation

$$f(3x) = 4f(3x - 3) + f(3x - 6)$$

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Abstract—The functional equation f(3x) = 4f(3x-3) + f(3x-6) will be solved and its Hyers-Ulam stability will be also investigated in the class of functions $f: \mathbf{R} \to X$, where X is a real Banach space.

Keywords—Functional equation, Lucas sequence of the first kind, Hyers-Ulam stability.

I. Introduction

N 1940, Ulam gave a wide ranging talk before the Mathematics Club of the University of Wisconsin in which he discussed a number of important unsolved problems (ref. [20]). Among those was the question concerning the stability of homomorphisms:

Let G_1 be a group and let G_2 be a metric group with a metric $d(\cdot,\cdot)$. Given any $\varepsilon > 0$, does there exist a $\delta > 0$ such that if a function $h: G_1 \to G_2$ satisfies the inequality $d(h(xy), h(x)h(y)) < \delta$ for all $x, y \in G_1$, then there exists a homomorphism $H: G_1 \to G_2$ with $d(h(x), H(x)) < \varepsilon$ for all $x \in G_1$?

In the following year, Hyers affirmatively answered in his paper [8] the question of Ulam for the case where G_1 and G_2 are Banach spaces. Later, the result of Hyers has been generalized by Rassias (ref. [16]).

Let (G_1, \cdot) be a groupoid and let $(G_2, +)$ be a groupoid with the metric d. The equation of homomorphism

$$f(x \cdot y) = f(x) + f(y)$$

is stable in the Hyers-Ulam sense (or has the Hyers-Ulam stability) if for every $\delta>0$ there exists an $\varepsilon>0$ such that for every function $h:G_1\to G_2$ satisfying

$$d[h(x \cdot y), h(x) + h(y)] < \varepsilon$$

for all $x,y\in G_1$ there exists a solution $g:G_1\to G_2$ of the equation of homomorphism with

$$d[h(x), g(x)] \le \delta$$

for any $x \in G_1$ (see [15, Definition 1]).

This terminology is also applied to the case of other functional equations. It should be remarked that a lot of references concerning the stability of functional equations can be found in the books [3], [9], [12] (see also [1], [4], [5], [6], [7], [10], [11], [17], [18], [19]).

S.-M. Jung: Mathematics Section, College of Science and Technology, Hongik University, 339-701 Jochiwon, Republic of Korea e-mail: smjung@hongik.ac.kr The nth Fibonacci number will be denoted by F_n for $n \in \mathbb{N}$. It is well known that the Fibonacci numbers satisfy the equality $F_{3n}=4F_{3n-3}+F_{3n-6}$ for all $n\geq 2$ (see [14, p. 89]). From this famous formula, the following functional equation

$$f(3x) = 4f(3x - 3) + f(3x - 6) \tag{1}$$

may be derived.

In this paper, using the idea from [13], the functional equation (1) will be solved and its Hyers-Ulam stability will be investigated in the class of functions $f: \mathbf{R} \to X$, where X is a real Banach space.

Throughout this paper, the positive and the negative root of the equation $x^2 - 4x - 1 = 0$ will be denoted by a and b, respectively, i.e.,

$$a = 2 + \sqrt{5}$$
 and $b = 2 - \sqrt{5}$.

Moreover, the Lucas sequence of the first kind will be denoted by $\{U_n(4,-1)\}$ and an abbreviation U_n will be used instead of $U_n(4,-1)$, i.e., U_n is defined by

$$U_n = U_n(4, -1) = \frac{a^n - b^n}{a - b}$$

for all integers n. It is not difficult to see that

$$U_{n+2} = 4U_{n+1} + U_n (2)$$

for any integer n. For any $x \in \mathbf{R}$, [x] stands for the largest integer that does not exceed x.

II. GENERAL SOLUTION TO Eq. (1)

Throughout this section, let X be a real vector space. The general solution of the functional equation (1) will be investigated.

Theorem 2.1. Let X be a real vector space. A function $f: \mathbb{R} \to X$ is a solution of the functional equation (1) if and only if there exists a function $h: [-3,3) \to X$ such that

$$f(x) = U_{[x/3]+1}h(x-3[x/3]) + U_{[x/3]}h(x-3[x/3]-3). (3)$$

Proof. Since a + b = 4 and ab = -1, it follows from (1) that

$$\begin{cases} f(3x) - af(3x - 3) = b \left[f(3x - 3) - af(3x - 6) \right], \\ f(3x) - bf(3x - 3) = a \left[f(3x - 3) - bf(3x - 6) \right]. \end{cases}$$

If a function $g: \mathbf{R} \to X$ is defined by g(x) = f(3x) for each $x \in \mathbf{R}$, then it follows from the above equalities that

$$\begin{cases} g(x) - ag(x-1) = b [g(x-1) - ag(x-2)], \\ g(x) - bg(x-1) = a [g(x-1) - bg(x-2)]. \end{cases}$$
 (4)

By the mathematical induction, it can be proved that

$$\begin{cases} g(x) - ag(x-1) \\ = b^n [g(x-n) - ag(x-n-1)], \\ g(x) - bg(x-1) \\ = a^n [g(x-n) - bg(x-n-1)] \end{cases}$$
 (5)

for all $x \in \mathbf{R}$ and $n \in \{0, 1, 2, \ldots\}$. Substitute x + n $(n \ge 0)$ for x in (5) and divide the resulting equations by b^n resp. a^n , and then substitute -m for n in the resulting equations to obtain the equations in (5) with m in place of n, where $m \in \{0, -1, -2, \ldots\}$. Therefore, the equations in (5) are true for all $x \in \mathbf{R}$ and $n \in \mathbf{Z}$.

Multiply the first and the second equation of (5) by b and a, respectively. And subtract the first resulting equation from the second one to obtain

$$q(x) = U_{n+1}q(x-n) + U_nq(x-n-1)$$
 (6)

for any $x \in \mathbf{R}$ and $n \in \mathbf{Z}$.

Putting n = [x] in (6) yields

$$g(x) = U_{[x]+1}g(x - [x]) + U_{[x]}g(x - [x] - 1),$$

i.e., by the definition of g, it holds that

$$f(x) = U_{[x/3]+1}f(x-3[x/3]) + U_{[x/3]}f(x-3[x/3]-3)$$

for all $x \in \mathbf{R}$.

Since $0 \le x - 3[x/3] < 3$ and $-3 \le x - 3[x/3] - 3 < 0$, if a function $h: [-3,3) \to X$ is defined by $h:=f|_{[-3,3)}$, then f is a function of the form (3).

Now, assume that f is a function of the form (3), where $h:[-3,3)\to X$ is an arbitrary function. Then, it follows from (3) that

$$\begin{split} f(3x) &= U_{[x]+1}h(3x-3[x]) + U_{[x]}h(3x-3[x]-3), \\ f(3x-3) &= U_{[x]}h(3x-3[x]) + U_{[x]-1}h(3x-3[x]-3), \\ f(3x-6) &= U_{[x]-1}h(3x-3[x]) + U_{[x]-2}h(3x-3[x]-3) \end{split}$$

for any $x \in \mathbf{R}$. Thus, by (2), it holds that

$$\begin{split} f(3x) - 4f(3x - 3) - f(3x - 6) \\ &= (U_{[x]+1} - 4U_{[x]} - U_{[x]-1})h(3x - 3[x]) \\ &+ (U_{[x]} - 4U_{[x]-1} - U_{[x]-2})h(3x - 3[x] - 3) \\ &= 0, \end{split}$$

which completes the proof.

III. HYERS-ULAM STABILITY OF Eq. (1)

In this section, a denotes the positive root of the equation $x^2 - 4x - 1 = 0$ and b is its negative root. The Hyers-Ulam stability of the functional equation (1) will be proved in the following theorem.

Theorem 3.1. Let $(X, \|\cdot\|)$ be a real Banach space. If a function $f: \mathbf{R} \to X$ satisfies the inequality

$$||f(3x) - 4f(3x - 3) - f(3x - 6)|| \le \varepsilon$$
 (7)

for all $x \in \mathbf{R}$ and for some $\varepsilon \geq 0$, then there exists a unique solution function $F : \mathbf{R} \to X$ of (1) such that

$$||f(x) - F(x)|| \le \frac{5 + \sqrt{5}}{20}\varepsilon\tag{8}$$

for all $x \in \mathbf{R}$.

Proof. First, define a function $g: \mathbf{R} \to X$ by g(x) = f(3x) for all $x \in \mathbf{R}$. Analogously to the first equation of (4), it follows from (7) that

$$||q(x) - aq(x-1) - b[q(x-1) - aq(x-2)]|| < \varepsilon$$

for each $x \in \mathbf{R}$. Replacing x with x-k in the last inequality yields

$$||g(x-k) - ag(x-k-1) - b[g(x-k-1) - ag(x-k-2)]||$$

< ε

and further

$$||b^{k}[g(x-k) - ag(x-k-1)] - b^{k+1}[g(x-k-1) - ag(x-k-2)]||$$

$$\leq |b|^{k} \varepsilon$$
(9)

for all $x \in \mathbf{R}$ and $k \in \mathbf{Z}$. By (9), it obviously holds that

$$||g(x) - ag(x-1) - b^{n}[g(x-n) - ag(x-n-1)]||$$

$$\leq \sum_{k=0}^{n-1} ||b^{k}[g(x-k) - ag(x-k-1)]|$$

$$- b^{k+1}[g(x-k-1) - ag(x-k-2)]||$$

$$\leq \sum_{k=0}^{n-1} |b|^{k} \varepsilon$$

for $x \in \mathbf{R}$ and $n \in \mathbf{N}$.

For any $x\in\mathbf{R}$, (9) implies that the sequence $\{b^n[g(x-n)-ag(x-n-1)]\}$ is a Cauchy sequence. (Note that |b|<1). Therefore, a function $G_1:\mathbf{R}\to X$ can be defined by

$$G_1(x) = \lim_{n \to \infty} b^n [g(x-n) - ag(x-n-1)],$$

since X is complete. It follows from the definition of G_1 that

$$4G_{1}(x-1) + G_{1}(x-2)$$

$$= 4b^{-1} \lim_{n \to \infty} b^{n+1} [g(x-(n+1))$$

$$- ag(x-(n+1)-1)]$$

$$+ b^{-2} \lim_{n \to \infty} b^{n+2} [g(x-(n+2))$$

$$- ag(x-(n+2)-1)]$$

$$= 4b^{-1}G_{1}(x) + b^{-2}G_{1}(x)$$

$$= G_{1}(x)$$
(11)

for all $x \in \mathbf{R}$, since $b^2 = 4b + 1$. If n goes to infinity, then (10) yields that

$$||g(x) - ag(x-1) - G_1(x)|| \le \frac{3 + \sqrt{5}}{4}\varepsilon$$
 (12)

for every $x \in \mathbf{R}$.

On the other hand, it also follows from (7) that

$$||g(x) - bg(x-1) - a[g(x-1) - bg(x-2)]|| \le \varepsilon$$

(see the second equation in (4)). Analogously to (9), replacing x by x+k in the above inequality and then dividing by a^k both sides of the resulting inequality yield

$$||a^{-k}[g(x+k) - bg(x+k-1)] - a^{-k+1}[g(x+k-1) - bg(x+k-2)]||$$
(13)

for all $x \in \mathbf{R}$ and $k \in \mathbf{Z}$. It further follows from (13) that

$$||a^{-n}[g(x+n) - bg(x+n-1)] - [g(x) - bg(x-1)]||$$

$$\leq \sum_{k=1}^{n} ||a^{-k}[g(x+k) - bg(x+k-1)]|$$

$$- a^{-k+1}[g(x+k-1) - bg(x+k-2)]||$$

$$\leq \sum_{k=1}^{n} a^{-k} \varepsilon$$
(14)

for $x \in \mathbf{R}$ and $n \in \mathbf{N}$.

On account of (13), the sequence $\{a^{-n}[g(x+n)-bg(x+n-1)]\}$ is a Cauchy sequence for any fixed $x \in \mathbf{R}$. Hence, a function $G_2: \mathbf{R} \to X$ can be defined by

$$G_2(x) = \lim_{n \to \infty} a^{-n} [g(x+n) - bg(x+n-1)].$$

It follows from the definition of G_2 that

$$4G_{2}(x-1) + G_{2}(x-2)$$

$$= 4a^{-1} \lim_{n \to \infty} a^{-(n-1)} [g(x+n-1) - bg(x+(n-1)-1)]$$

$$+ a^{-2} \lim_{n \to \infty} a^{-(n-2)} [g(x+n-2) - bg(x+(n-2)-1)]$$

$$= 4a^{-1}G_{2}(x) + a^{-2}G_{2}(x)$$

$$= G_{2}(x)$$
(15)

for any $x \in \mathbf{R}$. By letting n go to infinity, (14) yields

$$||G_2(x) - g(x) + bg(x - 1)|| \le \frac{\sqrt{5} - 1}{4} \varepsilon$$
 (16) $\le ||F_1(3n + 1)|| \le C_1 + C_2$

for $x \in \mathbf{R}$.

From (12) and (16), it follows that

$$\left\| g(x) - \left[\frac{b}{b-a} G_1(x) - \frac{a}{b-a} G_2(x) \right] \right\| \\
= \frac{1}{|b-a|} \| (b-a)g(x) - [bG_1(x) - aG_2(x)] \| \\
\leq \frac{1}{a-b} \| bg(x) - abg(x-1) - bG_1(x) \| \\
+ \frac{1}{a-b} \| aG_2(x) - ag(x) + abg(x-1) \| \\
\leq \frac{5+\sqrt{5}}{20} \varepsilon$$
(17)

for all $x \in \mathbf{R}$. Now define a function $F : \mathbf{R} \to X$ by

$$F(x) = \frac{b}{b-a}G_1\left(\frac{x}{3}\right) - \frac{a}{b-a}G_2\left(\frac{x}{3}\right)$$

for all $x \in \mathbf{R}$. Then, it follows from (11) and (15) that

$$4F(3x-3) + F(3x-6)$$

$$= \frac{4b}{b-a}G_1(x-1) - \frac{4a}{b-a}G_2(x-1)$$

$$+ \frac{b}{b-a}G_1(x-2) - \frac{a}{b-a}G_2(x-2)$$

$$= \frac{b}{b-a}[4G_1(x-1) + G_1(x-2)]$$

$$- \frac{a}{b-a}[4G_2(x-1) + G_2(x-2)]$$

$$= \frac{b}{b-a}G_1(x) - \frac{a}{b-a}G_2(x)$$

$$= F(3x)$$

for each $x \in \mathbf{R}$, i.e., F is a solution of (1). Moreover, the inequality (8) follows from (17).

The uniqueness of F will be proved. Assume that F_1,F_2 : ${\bf R}\to X$ are solutions of (1) and that there exist positive constants C_1 and C_2 with

$$||f(x) - F_1(x)|| \le C_1$$
 and $||f(x) - F_2(x)|| \le C_2$ (18)

for all $x \in \mathbf{R}$. According to Theorem 2.1, there exist functions $h_1,h_2:[-3,3) \to X$ such that

$$F_{1}(x) = U_{[x/3]+1}h_{1}(x - 3[x/3]) + U_{[x/3]}h_{1}(x - 3[x/3] - 3),$$

$$F_{2}(x) = U_{[x/3]+1}h_{2}(x - 3[x/3]) + U_{[x/3]}h_{2}(x - 3[x/3] - 3)$$
(19)

for any $x \in \mathbf{R}$, since F_1 and F_2 are solutions of (1).

Fix a t with $0 \le t < 3$. It then follows from (18) and (19) that

$$\begin{aligned} \|U_{n+1}[h_1(t) - h_2(t)] + U_n[h_1(t-3) - h_2(t-3)] \| \\ &= \|[U_{n+1}h_1(t) + U_nh_1(t-3)] \\ &- [U_{n+1}h_2(t) + U_nh_2(t-3)] \| \\ &= \|F_1(3n+t) - F_2(3n+t) \| \\ &\leq \|F_1(3n+t) - f(3n+t) \| + \|f(3n+t) - F_2(3n+t) \| \\ &< C_1 + C_2 \end{aligned}$$

for each $n \in \mathbf{Z}$, i.e.,

$$\left\| \frac{a^{n+1} - b^{n+1}}{a - b} [h_1(t) - h_2(t)] + \frac{a^n - b^n}{a - b} [h_1(t - 3) - h_2(t - 3)] \right\|$$

$$\leq C_1 + C_2$$
(20)

for every $n \in \mathbf{Z}$. Dividing both sides by a^n yields that

$$\left\| \frac{a - (b/a)^n b}{a - b} [h_1(t) - h_2(t)] + \frac{1 - (b/a)^n}{a - b} [h_1(t - 3) - h_2(t - 3)] \right\|$$

$$\leq \frac{C_1 + C_2}{a^n}.$$

Let $n \to \infty$ to get

$$a[h_1(t) - h_2(t)] + [h_1(t-3) - h_2(t-3)] = 0.$$
 (21)

Analogously, divide both sides of (20) by $|b|^n$ and let $n \rightarrow$ $-\infty$ to get

$$b[h_1(t) - h_2(t)] + [h_1(t-3) - h_2(t-3)] = 0.$$
 (22)

From (21) and (22), it follows that

$$\begin{pmatrix} a & 1 \\ b & 1 \end{pmatrix} \begin{pmatrix} h_1(t) - h_2(t) \\ h_1(t-3) - h_2(t-3) \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

Because $a - b \neq 0$, it should hold tha

$$h_1(t) - h_2(t) = h_1(t-3) - h_2(t-3) = 0$$

for any $t \in [0,3)$, i.e., $h_1(t) = h_2(t)$ for all $t \in [-3,3)$. Therefore, it is true that $F_1(x) = F_2(x)$ for any $x \in \mathbf{R}$.

Remark 1. The presented proof of uniqueness of F is due to an idea of Professor Changsun Choi. It should be remarked that the uniqueness of F can be obtained directly from [2, Proposition 1].

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